



TraditionDATA CCP Basis

TraditionDATA is at the forefront of the Central Counterparty (CCP) Basis swaps market, working closely with clearing houses and clients to deliver the best products for both trading and data clients who need to value cleared products.

The CCP Basis is the difference in price, quoted in basis points, to clear the same instrument between two CCPs. As the basis between CME Clearing and LCH Clearnet for USD interest rate swaps widened, Tradition was one of the first brokers to recognise the need in the US for CME LCH Basis swaps in USD and, later, other currencies. Ongoing changes in market conditions have resulted in the further development of basis swaps between European clearing houses, as well as Japanese Securities Clearing Corporation (JSCC).

Data Description	Frequency Published	Tenors Available
CME LCH CCP Basis Swaps		
USD CME LCH SB vs 3M LIBOR	Realtime	1Y-50Y
EUR CME LCH AB vs 6M EURIBOR	Realtime	1Y-50Y
GBP CME LCH SB vs 6M LIBOR	Realtime	1Y-40Y
CAD CME LCH SB vs 3M BA	Realtime	2Y,5Y,10Y,30Y
JPY CME LCH SB vs 6M LIBOR	Realtime	1Y-40Y
LCH EUREX CCP Basis Swaps		
USD LCH EUREX AB vs 3M LIBOR	Realtime	1Y-30Y
EUR LCH EUREX AB vs 6M EURIBOR	Realtime	1Y-30Y
CHF LCH EUREX AB vs 6M LIBOR	Realtime	1Y-30Y (GOTTEX specialist package)

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Data Description	Frequency Published	Tenors Available
JSCC LCH and JSCC CME Basis Swaps		
JPY JSCC LCH SB vs 6M LIBOR	Realtime	1Y-40Y
JPY JSCC CME SB vs 6M LIBOR	Realtime	1Y-40Y

Tradition is represented in more than 28 countries and is one of the world's largest interdealer brokers in over-the-counter financial and commodity related products. TraditionDATA provides consistent, high-quality financial market data that reflect real price interest in global OTC swaps markets, covering FX & Money Markets, Interest Rate Derivatives, Credit & Fixed Income and Energy & Commodities.

Real-time, intra-day, end-of-day and historical pricing originate from Tradition's global brokerage business. In addition to comprehensive coverage of the most liquid markets, our extensive product and geographic coverage means we can penetrate illiquid markets to provide hard-to-find prices in developing products and regions.

Data can be delivered directly from Tradition or from one of our distribution partners, which include, among others, Bloomberg, ICE, NEX and Refinitiv.

Discover more:
www.traditiondata.com

